ABSTRACT OF THE DISCLOSURE

An open market is made up of numerous dealers, and each dealer is allowed to freely set selling and buying prices. Dealers tend to predict prices while being affected by recent price changes, and to determine trading prices such as selling prices and buying prices accordingly. Also, in the overall trading market, there is a price at which the selling prices and buying prices decided by each dealer are balanced, i.e., a virtual equilibrium price. While trading prices can be observed in a real trading market, the virtual equilibrium price cannot be observed. The present Inventors have transcendentally reached the two following properties in the open market; that trading prices change in the direction of narrowing the gap with the virtual equilibrium price, and that the virtual equilibrium price fluctuates according to the nature of dealers which is that dealers are affected by recent price changes. Accordingly, abnormalities in price fluctuations in an open market wherein dealers are allowed to freely set prices are predicted and warnings are issued.